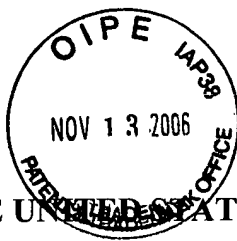


SSB0005



PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re the U.S. Application of

**Daniel BREEN *et al.***

Group Art Unit: **3692**

U.S. Serial No.: **10/820,876**

Examiner: **SUBRAMANIAN, Narayanswamy**

Filed: **April 9, 2004**

For: **SYSTEM AND METHOD FOR INTEGRATING A CONVERTIBLE  
SECURITY WITH A CALL SPREAD**

U.S. Patent and Trademark Office  
Customer Window, Mail Stop Amendment  
Randolph Building  
Alexandria, VA 22314

**RESPONSE TO NON-FINAL OFFICE ACTION**

Sir:

In response to the non-final Office Action mailed June 14, 2006 ("the Office Action"), the undersigned representative respectfully requests reconsideration of the application in light of the following amendments and remarks.

**Amendments to the Claims** are reflected in the Listing of Claims on page 2 of this paper.

**Remarks** begin on page 8 of this paper.